

Generalized Fractional Spline Method with Stability for Fractional Differential equations

F. K. Hamasalh* and A. H. Ali

Department of Mathematics, Science Education School, Faculty of Science and Science Education, University of Sulaimani, Sulaimani, Iraq

Received: 9 Jun. 2016, Revised: 14 Dec. 2016, Accepted: 4 Jan. 2017

Published online: 1 Sep. 2017

Abstract: In this paper, Fractional initial value problems $y^{(3\alpha)}(x) = f(x, y)$ is solved base on the proposed fractional spline interpolation for the case α , $0 < \alpha < 1$, relied on class C^q -splines as a way to approximate the exact solution of such problems. In addition, this fractional spline interpolation contains β parameter, where $\beta \in (0, 1]$ and β is taken to be equal to one to test the stability analysis of the method.

Keywords: Fractional spline function, Initial value Problem, Caputo derivative, Stability Analysis.

1 Introduction

Fractional calculus is an important subject that can be described as (Complex order or calculus of integral and derivatives of any arbitrary real). Fractional calculus has achieved too importance and considerable popularity in three past decades. This is referred entirely to have showed applications in numerous seemingly divers and widespread fields of engineering and science. Indeed, differential and integral equations, and other different problems to be solved, it requires to provide many potentially useful tool that involves generalizations in one and more variables and special functions of mathematical physics as well as their extensions.[3, 19]

Spline functions are a great tool that can be used for the numerical approximation of functions on the one hand. On other hand, they can recommend new, rewarding problems on the other and challenging. Lacunary interpolation by spline become visible whenever observation points out irregular or scattered in formation that is related to a function and it is derivatives.[2, 13] Create a new fractional spline interpolation based on a new class of C^q -spline interpolation and use it to find a numerical solution of FIVP :

$$\begin{aligned} &\text{If } 3\alpha > 1 \\ &y^{(3\alpha)}(x) = f(x, y), y(x_0) = y_0, y'(x_0) = y'_0, x \in [0, 1]. \\ &\text{And if } 3\alpha \leq 1 \\ &y^{(3\alpha)}(x) = f(x, y), y(x_0) = y_0, x \in [0, 1]. \end{aligned} \quad (1)$$

2 Construction of The General Fractional Spline Function

The main aim of this section is Construct general fractional spline function $s(x) \in C^q[0, 1]$ interpolating to a function defined on $[a, b]$, such as Abass, Faraidun and Rostam, Sallam and Karaballi, and Sallam and Anwar, [1, 12, 14] respectively, satisfies (1) at the knots $x_i = ih$, $i = 0, 1, \dots, N$ and $h = \frac{1}{N}$

C^m - spline function is defined as follows

$$S_{n,7\alpha}^q = \left[s(x); s \in C^q[0, 1], s \in P_{7\alpha}(x), x \in I = [x_i, x_{i+1}] \right]$$

where $P_{7\alpha}(x)$ is the set of all fractional polynomials of degree at most 7α

Definition 1.[9, 8] The Caputo fractional derivative of order $\alpha > 0$ is defined by

$$D_a^\alpha f(x) = \begin{cases} \frac{1}{\Gamma(n-\alpha)} \int_a^x \frac{f^{(n)}(s)}{(x-s)^{(\alpha+1-n)}} ds & \text{for } n-1 < \alpha < n, n \in \mathbb{N} \\ \frac{d^{(n)}}{dx^{(n)}} f(x) & \text{for } \alpha = n, n \in \mathbb{N} \end{cases} \quad (2)$$

3 Existences and Uniqueness

Theorem 1. Given the real numbers, $s_i^{(3\alpha)}, i = 0, 1, \dots, N, s_0, s_0^{(\alpha)}$ and $s_0^{(5\alpha)}$ then there exist a

* Corresponding author e-mail: faraidun.hamasalh@univsul.edu.iq

unique cubic spline $s \in S_{n,7\alpha}^q$ such that

$$\left. \begin{aligned} s_0 &= f_0 \\ s_0^{(\alpha)} &= f_0^{(\alpha)} \\ s_i^{(3\alpha)} &= f_i^{(3\alpha)} \\ \text{and} \\ s_0^{(5\alpha)} &= f_0^{(5\alpha)} \end{aligned} \right\} \text{ for } i = 0, 1, \dots, N \quad (3)$$

Proof. The unique spline function $s(x) \in S_{n,7\alpha}^q$ in $[x_i, x_{i+1}]$ where $\beta \in (0, 1)$ will be

$$s(x) = A(x)s_i + B(x)h^\alpha s_i^{(\alpha)} + h^{3\alpha}[C(x)s_i^{(3\alpha)} + D(x)s_{i+\beta}^{(3\alpha)}] + E(x)h^{5\alpha} s_i^{(5\alpha)} \quad (4)$$

where

$$A(x) = 1,$$

$$B(x) = \frac{1}{\Gamma(\alpha+1)}x^{(\alpha)},$$

$$C(x) = \frac{1}{\Gamma(3\alpha+1)}x^{(3\alpha)} - \frac{\Gamma(4\alpha+1)}{\beta^{4\alpha}\Gamma(7\alpha+1)}x^{(7\alpha)},$$

$$D(x) = \frac{\Gamma(4\alpha+1)}{\beta^{4\alpha}\Gamma(7\alpha+1)}x^{(7\alpha)},$$

and

$$E(x) = \frac{1}{\Gamma(5\alpha+1)}x^{(5\alpha)} - \frac{\Gamma(4\alpha+1)}{\beta^{2\alpha}\Gamma(2\alpha+1)\Gamma(7\alpha+1)}x^{(7\alpha)}. \quad (5)$$

We can express any $p(t)$ in $[0, 1]$ in the following form:

$$p(t) = p_0 A_0(t) + p_0^{(\alpha)} B(t) + p_0^{(3\alpha)} C(t) + p_\beta^{(3\alpha)} D(t) + p_0^{(5\alpha)} E(t),$$

to determine A, B, C, D and E we write the above equality for

$$p(t) = 1, t^\alpha, t^{3\alpha}, t^{5\alpha}, t^{7\alpha} \text{ we get}$$

$$A = 1,$$

$$B = \frac{1}{\Gamma(\alpha+1)}t^\alpha,$$

$$\Gamma(3\alpha+1)C + \Gamma(3\alpha+1)D = t^{3\alpha},$$

$$\frac{\Gamma(5\alpha+1)\beta^{2\alpha}}{\Gamma(2\alpha+1)}D + \Gamma(5\alpha+1)E = t^{5\alpha},$$

$$\frac{\Gamma(7\alpha+1)\beta^{4\alpha}}{\Gamma(4\alpha+1)}D = t^{7\alpha}$$

solving these we obtained the equation (5), and $x = x_i + t\beta h, 0 \leq t \leq 1$ with a similar expression for $s(x)$ in $[x_{i-1}, x_i]$.

Since $s \in C^q[0, 1]$, and $S(x_i^+) = S(x_i^-)$ to $S^{(5\alpha)}(x_i^+) = S^{(5\alpha)}(x_i^-)$ respectively, for $i = 0, 1, \dots, N$,

leads to the following linear system of equations:

$$\begin{aligned} s_i &= s_{i-1} + \frac{1}{\Gamma(\alpha+1)}\beta^\alpha h^\alpha s_{i-1}^{(\alpha)} \\ &+ h^{3\alpha}\beta^{3\alpha} \left[\frac{\Gamma(7\alpha+1) - \Gamma(3\alpha+1)\Gamma(4\alpha+1)}{\Gamma(3\alpha+1)\Gamma(7\alpha+1)} s_{i-1}^{(3\alpha)} \right. \\ &\left. + \frac{\Gamma(4\alpha+1)}{\Gamma(7\alpha+1)} s_{i-1+\beta}^{(3\alpha)} \right] + \frac{\Gamma(2\alpha+1)\Gamma(7\alpha+1)}{\Gamma(4\alpha+1)\Gamma(5\alpha+1)} \beta^{5\alpha} h^{5\alpha} s_{i-1}^{(5\alpha)}. \end{aligned} \quad (6)$$

$$\begin{aligned} h^\alpha s_i^{(\alpha)} &= h^\alpha s_{i-1}^{(\alpha)} + \left[\frac{\Gamma(6\alpha+1) - \Gamma(2\alpha+1)\Gamma(5\alpha+1)}{\Gamma(2\alpha+1)\Gamma(6\alpha+1)} \right] \\ &\beta^{2\alpha} h^{3\alpha} s_{i-1}^{(3\alpha)} + \frac{\Gamma(4\alpha+1)}{\Gamma(7\alpha+1)} \beta^{2\alpha} h^{3\alpha} s_{i-1+\beta}^{(3\alpha)} \\ &+ \frac{1}{\Gamma(2\alpha+1)\prod_{k=4}^6 \Gamma(k\alpha+1)} \left[\Gamma(2\alpha+1) \prod_{k=1}^2 \Gamma(6\alpha+1) \right. \\ &\left. - \Gamma(5\alpha+1) \prod_{k=1}^2 \Gamma(4\alpha+1) \right] \beta^{4\alpha} h^{5\alpha} s_{i-1}^{(5\alpha)} \end{aligned} \quad (7)$$

$$s_i^{(3\alpha)} = f(x_i, s_i), s_i^{(3\alpha)} = s_{i-1}^{(3\alpha)} \quad (8)$$

and

$$\begin{aligned} h^{5\alpha} s_i^{(5\alpha)} &= \frac{-\Gamma(4\alpha+1)}{\beta^{2\alpha}\Gamma(2\alpha+1)} h^{3\alpha} s_{i-1}^{(3\alpha)} + \frac{-\Gamma(4\alpha+1)}{\beta^{2\alpha}\Gamma(2\alpha+1)} h^{3\alpha} s_{i-1+\beta}^{(3\alpha)} \\ &+ \left[\frac{\prod_{k=1}^2 \Gamma(6\alpha+1) - \Gamma(4\alpha+1)}{\prod_{k=1}^2 \Gamma(2\alpha+1)} \right] h^{5\alpha} s_{i-1}^{(5\alpha)}, \quad i = 1, 2, \dots, N \end{aligned} \quad (9)$$

and hence $s(x)$ is uniquely determined in $[0, 1]$.

Remark. If $\beta = 1$ in the theorem 1 then the linear system (6)-(9) will be written as:

$$\begin{aligned} s_i &= s_{i-1} + \frac{1}{\Gamma(\alpha+1)}h^\alpha s_{i-1}^{(\alpha)} \\ &+ h^{3\alpha} \left[\frac{\Gamma(7\alpha+1) - \Gamma(3\alpha+1)\Gamma(4\alpha+1)}{\Gamma(3\alpha+1)\Gamma(7\alpha+1)} s_{i-1}^{(3\alpha)} + \frac{\Gamma(4\alpha+1)}{\Gamma(7\alpha+1)} s_i^{(3\alpha)} \right] \\ &+ \frac{\Gamma(2\alpha+1)\Gamma(7\alpha+1)}{\Gamma(4\alpha+1)\Gamma(5\alpha+1)} h^{5\alpha} s_{i-1}^{(5\alpha)}, \end{aligned} \quad (10)$$

$$\begin{aligned} h^\alpha s_i^{(\alpha)} &= h^\alpha s_{i-1}^{(\alpha)} + \left[\frac{\Gamma(6\alpha+1) - \Gamma(2\alpha+1)\Gamma(5\alpha+1)}{\Gamma(2\alpha+1)\Gamma(6\alpha+1)} \right] h^{3\alpha} s_{i-1}^{(3\alpha)} \\ &+ \frac{\Gamma(4\alpha+1)}{\Gamma(7\alpha+1)} h^{3\alpha} s_i^{(3\alpha)} \\ &+ \left[\frac{\Gamma(2\alpha+1)\prod_{k=1}^2 \Gamma(6\alpha+1) - \Gamma(5\alpha+1)\prod_{k=1}^2 \Gamma(4\alpha+1)}{\Gamma(2\alpha+1)\prod_{k=4}^6 \Gamma(k\alpha+1)} \right] h^{5\alpha} s_{i-1}^{(5\alpha)}, \end{aligned} \quad (11)$$

$$s_i^{(3\alpha)} = f(x_i, s_i), s_i^{(3\alpha)} = s_{i-1}^{(3\alpha)}, \quad (12)$$

and

$$h^{5\alpha} s_i^{(5\alpha)} = \frac{-\Gamma(4\alpha+1)}{\Gamma(2\alpha+1)} h^{3\alpha} s_{i-1}^{(3\alpha)} + \frac{-\Gamma(4\alpha+1)}{\Gamma(2\alpha+1)} h^{3\alpha} s_i^{(3\alpha)} + \left[\frac{\prod_{k=1}^2 -\Gamma(4\alpha+1)}{\prod_{k=1}^2 \Gamma(2\alpha+1)} \right] h^{5\alpha} s_{i-1}^{(5\alpha)}, i = 1, \dots, N. \quad (13)$$

Theorem 2.[4, 7, 10, ?] Let $g \in C^{2m}[0, h]$ be given. let P_{2m-1} be the unique Hermite interpolation polynomial of degree $2m-1$ that matches g and its first $m-1$ derivatives $g^{(r)}$ at 0 and h . then

$$|e^{(r)}(x)| \leq \frac{h^r [x(h-x)]^{m-r} G}{r!(2m-1)!}, \quad r = 0(1)m, \quad 0 \leq x \leq h \quad (14)$$

where

$$|e^{(r)}(x)| = |g^{(r)}(x) - P_{2m-1}^{(r)}(x)| \quad \text{and} \quad G = \max_{0 \leq x \leq h} |g^{(2m)}(x)| \quad (15)$$

the bounds in (14) are best possible for $r = 0$ only.

Theorem 3. suppose that $s(x)$ be the fractional spline defined in theorem 1, f^α and $f^{3\alpha} \in C^q[0, 1]$ and that $f^p(0) = 0, p = 1, 2$ then for any $x \in [0, 1]$ we have

$$|s(x) - f(x)| \leq \frac{h^2 \Gamma(\alpha+1)}{4} f^{(2+\alpha)} \quad (16)$$

Proof. because $s^\alpha(x)$ is hermite interpolation polynomial of degree 3 matching $f^\alpha(x)$, at $x = x_i, x_{i+1}$ so for any $x \in [x_i, x_{i+1}]$ we have using (14) with $m = 1, g = f^{(\alpha)}$, and $p = s^{(\alpha)}$

$$|s^{(\alpha)} - f^{(\alpha)}| \leq \frac{h^2}{(1)!(4)} D^2 D^{(\alpha)} f$$

also if we put $g = f^{(3\alpha)}$, and $p = s^{(3\alpha)}$ we get

$$|s^{(3\alpha)} - f^{(3\alpha)}| \leq \frac{h^2}{(1)!(4)} D^2 D^{(3\alpha)} f$$

Then we can get

$$|I_{0|x}^\alpha [s^{(\alpha)} - f^{(\alpha)}]| \leq I_{0|x}^\alpha \left[\frac{h^2}{(1)!(4)} D^2 D^{(\alpha)} f \right]$$

$$|s(x) - s(0) - f(x) + f(0)| \leq \Gamma(\alpha+1) x^\alpha \left[\frac{h^2}{4} D^2 D^{(\alpha)} f \right]$$

since $s(0) = f(0)$ and $x \in [0, 1]$ then the last equation becomes

$$|s(x) - f(x)| \leq \frac{\Gamma(\alpha+1) h^2}{(4)} D^2 D^{(\alpha)} f$$

and since $f^p(0) = 0, p = 1, 2$, following [10] we have $D^2 D^{(\alpha)} f = D^{(2+\alpha)} f = f^{(2+\alpha)}$

which direct to

$$|s(x) - f(x)| \leq \frac{\Gamma(\alpha+1) h^2}{(4)} f^{(2+\alpha)}.$$

4 Stability Analysis

The presented method (10), (11) and (13) is under consideration for its stability analysis and executing the method to the test equation

$$y^{(3\alpha)}(x) = -\lambda^{(3\alpha)} y(x), \lambda \in R \quad (17)$$

with the initial condition of (1) setting $\lambda h = Z$, using (17) to obtain

$$s_i = \frac{1}{\Gamma(3\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\lambda^{3\alpha}h^{3\alpha}]} \left[\Gamma(3\alpha+1) \Gamma(7\alpha+1) + [\Gamma(7\alpha+1) - \Gamma(3\alpha+1)\Gamma(4\alpha+1)]\lambda^{3\alpha}h^{3\alpha} \right] s_{i-1} + \frac{\Gamma(7\alpha+1)}{\Gamma(\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\lambda^{3\alpha}h^{3\alpha}]} h^\alpha s_{i-1}^\alpha + \left[\frac{\Gamma(2\alpha+1)\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\Gamma(5\alpha+1)}{\Gamma(2\alpha+1)\Gamma(5\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\lambda^{3\alpha}h^{3\alpha}]} \right] h^{5\alpha} s_{i-1}^{5\alpha}.$$

$$h^\alpha s_i^\alpha = \frac{1}{\prod_{k=2}^3 \Gamma(k\alpha+1)\Gamma(6\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\lambda^{3\alpha}h^{3\alpha}]} \left[\Gamma(3\alpha+1) \prod_{k=6}^7 \Gamma(k\alpha+1)\lambda^{3\alpha}h^{3\alpha} + [\Gamma(2\alpha+1)\Gamma(4\alpha+1)\Gamma(7\alpha+1) - \Gamma(3\alpha+1)\Gamma(4\alpha+1)\Gamma(6\alpha+1)]\lambda^{6\alpha}h^{6\alpha} \right] s_{i-1} + \frac{1}{\Gamma(\alpha+1)\Gamma(6\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\lambda^{3\alpha}h^{3\alpha}]} \left[\Gamma(\alpha+1) \prod_{k=6}^7 \Gamma(k\alpha+1) + [\Gamma(4\alpha+1)\Gamma(7\alpha+1) - \Gamma(\alpha+1)\Gamma(4\alpha+1)\Gamma(6\alpha+1)]\lambda^{3\alpha}h^{3\alpha} \right] h^\alpha s_{i-1}^\alpha + \left[\frac{1}{\Gamma(2\alpha+1)\prod_{k=4}^6 \Gamma(k\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\lambda^{3\alpha}h^{3\alpha}]} \right] \left[\Gamma(2\alpha+1) \prod_{k=5}^7 \Gamma(k\alpha+1) - \left(\prod_{k=1}^2 \Gamma(4\alpha+1) \right) \Gamma(5\alpha+1)\Gamma(7\alpha+1) \right] + [\Gamma(2\alpha+1) \left(\prod_{k=1}^2 \Gamma(4\alpha+1) \right) \Gamma(7\alpha+1) - \Gamma(2\alpha+1) \prod_{k=4}^6 \Gamma(k\alpha+1)] \lambda^{3\alpha}h^{3\alpha} h^{5\alpha} s_{i-1}^{5\alpha}.$$

$$h^{5\alpha} s_i^{5\alpha} = \frac{\Gamma(4\alpha+1)\Gamma(7\alpha+1)\lambda^{6\alpha}h^{6\alpha}}{\prod_{k=2}^3 \Gamma(k\alpha+1)\Gamma(6\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\lambda^{3\alpha}h^{3\alpha}]} s_{i-1}^{5\alpha} + \frac{\Gamma(4\alpha+1)\Gamma(7\alpha+1)}{\prod_{k=1}^2 \Gamma(k\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\lambda^{3\alpha}h^{3\alpha}]} h^\alpha s_{i-1}^\alpha + \left[\frac{1}{\prod_{k=1}^2 \Gamma(k\alpha+1)\Gamma(5\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\lambda^{3\alpha}h^{3\alpha}]} \right] \left[\left(\prod_{k=1}^2 \Gamma(k\alpha+1)\Gamma(5\alpha+1)\Gamma(7\alpha+1) - \left(\prod_{k=4}^5 \Gamma(k\alpha+1) \right) \Gamma(7\alpha+1) \right) + [\Gamma(2\alpha+1)\Gamma(4\alpha+1)\Gamma(7\alpha+1) - \prod_{k=1}^2 \Gamma(\alpha+1)\Gamma(4\alpha+1)] \Gamma(5\alpha+1) \right] \lambda^{3\alpha}h^{3\alpha} h^{5\alpha} s_{i-1}^{5\alpha}.$$

or in matrix notation $S_i = B S_{i-1}; i = 1, \dots, N$

$$S_i = \begin{bmatrix} s_i \\ s_i^\alpha \\ s_i^{5\alpha} \end{bmatrix}, \quad S_{i-1} = \begin{bmatrix} s_{i-1} \\ s_{i-1}^\alpha \\ s_{i-1}^{5\alpha} \end{bmatrix} \quad \text{and} \quad M = \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix}$$

where

$$b_{11} = \frac{1}{\Gamma(3\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)Z^{3\alpha}]}$$

$$\left[\Gamma(3\alpha+1)\Gamma(7\alpha+1) + [\Gamma(7\alpha+1) - \Gamma(3\alpha+1)]\Gamma(4\alpha+1) \right] Z^{3\alpha}$$

$$b_{12} = \frac{\Gamma(7\alpha+1)}{\Gamma(\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)Z^{3\alpha}]} h^\alpha$$

$$b_{13} = \left[\frac{1}{\Gamma(2\alpha+1)\Gamma(5\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)Z^{3\alpha}]} \right]$$

$$\left[\Gamma(2\alpha+1)\Gamma(7\alpha+1) - \Gamma(4\alpha+1)\Gamma(5\alpha+1) \right] h^{5\alpha}$$

$$b_{21} = \frac{1}{\prod_{k=2}^3 \Gamma(k\alpha+1)\Gamma(6\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)Z^{3\alpha}]}$$

$$\left[\Gamma(3\alpha+1) \prod_{k=6}^7 \Gamma(k\alpha+1) Z^{3\alpha} + [\Gamma(2\alpha+1)\Gamma(4\alpha+1)] \right]$$

$$\Gamma(7\alpha+1) - \Gamma(3\alpha+1)\Gamma(4\alpha+1)\Gamma(6\alpha+1) Z^{6\alpha} \Big]$$

$$b_{22} = \frac{1}{\Gamma(\alpha+1)\Gamma(6\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)Z^{3\alpha}]}$$

$$\left[\Gamma(\alpha+1) \prod_{k=6}^7 \Gamma(k\alpha+1) + [\Gamma(4\alpha+1)\Gamma(7\alpha+1) - \Gamma(\alpha+1)\Gamma(4\alpha+1)\Gamma(6\alpha+1)] Z^{3\alpha} \right] h^\alpha$$

$$b_{23} = \frac{1}{\Gamma(2\alpha+1) \prod_{k=4}^6 \Gamma(k\alpha+1) [\Gamma(7\alpha+1) - \Gamma(4\alpha+1)Z^{3\alpha}]}$$

$$\left[\Gamma(2\alpha+1) \prod_{k=5}^7 \Gamma(k\alpha+1) - \left(\prod_{k=1}^2 \Gamma(4\alpha+1) \right) \Gamma(5\alpha+1) \right]$$

$$\Gamma(7\alpha+1) + [\Gamma(2\alpha+1) \left(\prod_{k=1}^2 \Gamma(4\alpha+1) \right) \Gamma(7\alpha+1) - \Gamma(2\alpha+1) \prod_{k=4}^6 \Gamma(k\alpha+1) Z^{3\alpha}] h^{5\alpha}$$

$$b_{31} = \frac{\Gamma(4\alpha+1)\Gamma(7\alpha+1)Z^{6\alpha}}{\prod_{k=2}^3 \Gamma(k\alpha+1)\Gamma(6\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)Z^{3\alpha}]} \lambda^{3\alpha}$$

$$b_{32} = \frac{\Gamma(4\alpha+1)\Gamma(7\alpha+1)}{\prod_{k=1}^2 \Gamma(k\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)Z^{3\alpha}]} h^\alpha$$

$$b_{33} = \left[\frac{1}{\prod_{k=1}^2 \Gamma(k\alpha+1)\Gamma(5\alpha+1)[\Gamma(7\alpha+1) - \Gamma(4\alpha+1)Z^{3\alpha}]} \right]$$

$$\left[\prod_{k=1}^2 \Gamma(k\alpha+1)\Gamma(5\alpha+1)\Gamma(7\alpha+1) - \left(\prod_{k=4}^5 \Gamma(k\alpha+1) \right) \right]$$

$$\Gamma(7\alpha+1) + [\Gamma(2\alpha+1)\Gamma(4\alpha+1)\Gamma(7\alpha+1) - \prod_{k=1}^2 \Gamma(k\alpha+1)\Gamma(4\alpha+1)\Gamma(5\alpha+1)] Z^{3\alpha} \Big] h^{5\alpha}$$

The characteristic equation can be expressed as below:

$$r^3 - (trB)r^2 + (B_1 + B_2 + B_3)r - \det(B) = 0 \quad (18)$$

The cofactors of the diagonal elements can be denoted by B_1, B_2, B_3 respectively where r is the eigenvalue. In addition, (10), (11) and (13) can define the cubic spline approximation method that have interval of periodicity $(0, Z^{3\alpha})$, where the eigenvalues $r_{1,2}$ of the matrix M are complex conjugate and $|r_3| \leq 1$. If all complex eigenvalues have negative real parts, the characteristic equation will be stable as the characteristic polynomial (18) says. [1, 5, 17]

5 Algorithm

1.

$$s(x) = A(x)s_i + B(x)h^\alpha s_i^{(\alpha)} + h^{3\alpha} [C(x)s_i^{(3\alpha)} + D(x)s_{i+\beta}^{(3\alpha)}]$$

$$+ E(x)h^{5\alpha} s_i^{(5\alpha)}$$

was constructed and derived in $C^q[a, b]$, $0 < \alpha < 1$ and $\beta \in (0, 1]$.

2. $\beta = 1$ was put in equation (6), (7), and (9) in theorem (1) and equation (10), (11) and (13) were achieved.

3. The error bounded in theorem (3) was discussed.

4. The stability analysis of equation type $y^{(3\alpha)}(x) = -\lambda^{(3\alpha)}y(x)$, $\lambda \in \mathbb{R}$, was demonstrated.

6 Numerical Examples

In this section, some numerical results are shown to illustrate the presented method and comparison between them depending on the value of h and α .

Example 1. [18] Consider the following nonlinear fractional differential equation

$$D^\alpha y(x) + xy^2(x) = x^6 + \frac{\Gamma(3.5)}{\Gamma(3.5 - \alpha)} x^{2.5 - \alpha},$$

$0 < \alpha < 1$ with initial condition $y(0) = 0$,

and the exact solution is $y(x) = x^{5/2}$.

The absolute errors $|e^{m\alpha}| = |D^{(m\alpha)}s(x) - D^{(m\alpha)}y(x)|$ where $m=0,1,\dots,6$.

Table 1: Absolute Error of Example (1) for $\alpha = \frac{1}{10}$

h	$ e $	$ e^{\frac{1}{2}} $	$ e^{\frac{3}{2}} $	Exact solution	Approximation solution
0.4	0.0749	0.0787	0.1049	0.0179	0.0608
0.6	0.2223	0.2337	0.2712	0.1012	0.1325
0.8	0.4648	0.4885	0.5229	0.2789	0.2096

Table 2: Absolute Error of Example(1) for $\alpha = \frac{1}{6}$

h	$ e $	$ e^{\frac{1}{2}} $	$ e^{\frac{3}{2}} $	Exact solution	Approximation solution
0.4	0.0589	0.0634	0.1329	0.0179	0.0455
0.6	0.1668	0.1798	0.2991	0.1012	0.0786
0.8	0.3395	0.3660	0.5317	0.2789	0.0871

Example 2.[6] Consider the following fractional differential equation

$$D^{(\alpha)}y(x) = \frac{40320}{\Gamma(9-\alpha)}x^{8-\alpha} - 3\frac{\Gamma(5-\frac{\alpha}{2})}{\Gamma(5+\frac{\alpha}{2})}x^{4-\frac{\alpha}{2}} + 2.25\Gamma(\alpha+1) + (1.5x^{\frac{\alpha}{2}} - x^4)^3 - (y(x))^{\frac{3}{2}}$$

$0 < \alpha < 1$ with initial condition $y(0) = 0$, $y'(0) = 0$. The exact solution is $y(x) = x^8 - x^{4+\frac{\alpha}{2}} + 2.25x^\alpha$.

Table 3: Absolute Error of Example (2) for $\alpha = \frac{1}{10}$

h	$ e $	$ e^\alpha $	$ e^{3\alpha} $	Exact solution	Approximation solution
0.4	0.0222	0.233	0.5707	1.914	1.681
0.6	0.1683	0.177	0.0541	2.0292	1.8522
0.8	0.2572	0.2703	0.0126	2.0284	1.7581

Table 4: Absolute Error of Example (2) for $\alpha = \frac{1}{6}$

h	$ e $	$ e^\alpha $	$ e^{3\alpha} $	Exact solution	Approximation solution
0.4	0.0247	0.0266	1.112	1.7192	1.6926
0.6	0.1813	0.1954	0.1978	1.9083	1.7129
0.8	0.243	0.2619	0.3364	1.959	1.6971

7 Conclusion

The fractional spline function has been proposed to be applicable for the case $0 < \alpha < 1$ and to be used to solve

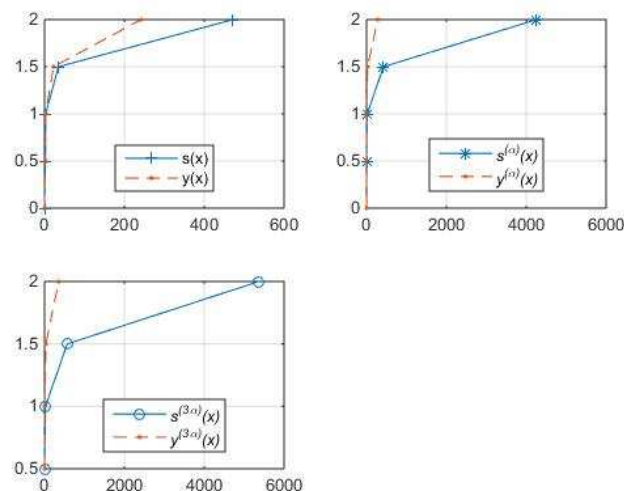


Fig. 1: Exact and Absolute Error of Example 2 when $\alpha = \frac{1}{10}$.

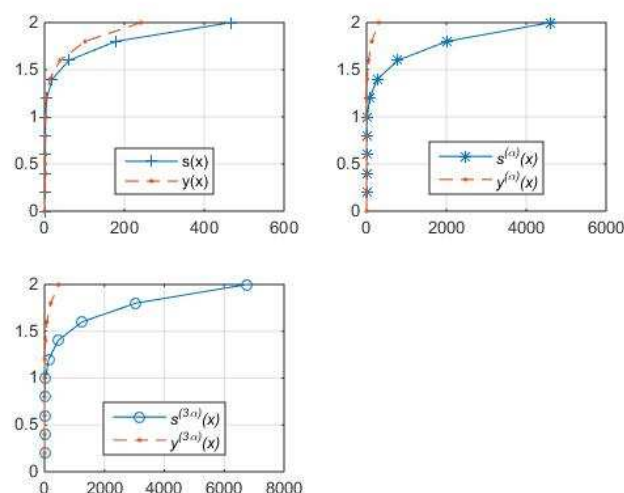


Fig. 2: Exact and Absolute Error of Example 2 when $\alpha = \frac{1}{6}$.

fractional initial value problems on other hand, error bounded and stability analysis was discussed and examples was used to clarify this presented method based on step size h and the value of α .

References

- [1] A. Y. Al Bayati, R. K. Saeed and F. K. Hama-Salh, Computational Quintic C4- Lacunary Spline Interpolation Algorithm for Solving Second-order Initial Value

- Problems, Journal of Applied Sciences Research 5(7): 733-740, 2009.
- [2] A. K. Pandey, Q. S. Ahmad, K. Singh, Lacunary Interpolation (0,2;3) Problem and Some Comparison from Quartic Splines, American Journal of Applied Mathematics and Statistics, Vol. 1, No. 6, 117-120, 2013.
- [3] A. A. Kilbas, H. M. Srivastava, and J. J. Trujillo, Theory and Applications of Fractional Differential Equations, First edition 2006.
- [4] A. K. Varma and G. Howell, Best error bounds for derivatives in two point Birkhoff interpolation problems, J. Approx. Theory, 38, 258-268, (1983).
- [5] Deo S.G., V. Lakshmlkantham and V. Raghavendra, Textbook of Ordinary Differential Equations, 2nd Edition, Tata McGraw- Hill Publishing Company Limited, USA, ISBN 0- 07-463078-4, 1997.
- [6] F. Farokhi, M. Haeri, and M. S. Tavazoei, Comparing Numerical Methods for Solving Nonlinear Fractional Order Differential Equations, in New trends in Nanotechnology and Fractional Calculus Applications, edited by Baleanu, D., Guevenc, Z.B. and Tenreiro Machado, J.A., pp. 171-179. Springer, 2010.
- [7] F. K. Hamasalh and P. O. Muhammad, Analysis of Fractional Splines Interpolation and Optimal Error Bounds, American Journal of Numerical Analysis, Vol. 3, No. 1, 30-35, 2015.
- [8] F. K. Hamasalh and P. O. Muhammad, Generalized quartic fractional spline interpolation with applications, Int. J. Open Problems Compt. Math., Vol. 8, No. 1, ISSN 1998-6262; 2015.
- [9] J. Sabatier, O. P. Agrawal, and J. A. Tenreiro Machado, Advance in Fractional Calculus: Theoretical Developments and Applications in Physics and Engineering, 2007.
- [10] M. Ishteva, Properties and applications of the Caputo fractional operator, Ms c. Thesis, Dept. of Math., Universitt Karlsruhe (TH), Sofia, Bulgaria, 2005.
- [11] M. N. EL Tarazi and A. A. K. Raballi, On Even-Degree Splines with Application to Quadratures, Journal of approximation theory 60. 157-167 (1990)
- [12] S. Sallam, and A.A. Karaballi, A quartic C3- spline collection method for solving second-order initial value problems, Computational and Applied Mathematics, 75: 295-304, 1996,
- [13] R. Srivastava, On Lacunary Interpolation through g-Splines, International Journal of Innovative Research in Science, Engineering and Technology, Vol. 4, Issue 6, June 2015.
- [14] S. Sallam, and M.N. Anwar, Quintic C2- spline integration methods for solving second-order ordinary initial value problems, Computational and Applied Mathematics, 115: 495-502, 2000
- [15] S. Sallam, M. Naim Anwar, One parameter quadratic C^1 -spline collocation method for solving first order ordinary initial value problems, Applied Mathematical Modelling 23, 153-160, (1999)
- [16] S. Sallam, M. Naim Anwar, Quintic C2-spline integration methods for solving second-order ordinary initial value problems, Journal of Computational and Applied Mathematics 115, 495-502, (2000)
- [17] S. Lipschutz, Theory and problem of linear algebra, the McGraw-Hill Publishing Company limited, USA; ISBN 0-07-038007-4, 1991.
- [18] H. Qu and X. Liu, A Numerical Method for Solving Fractional Differential Equations by Using Neural Network, Hindawi Publishing Corporation Advances in Mathematical Physics, Article ID 439526, 2015
- [19] H. Zhang, J. Cao, and W. Jiang, General Solution of Linear Fractional Neutral Differential Difference Equations, Hindawi Publishing Corporation Discrete Dynamics in Nature and Society, Article ID 489521, 2013.



interests include numerical methods for fractional differential equations, Approximation Theory, Spline Function and Applied Mathematics.

F. K. Hamasalh was born in Iraq, in 1978. He received a Ph.D. degree in Applied Mathematics (Numerical Analysis) from the University of Sulaimani, College of Science, Iraq, in 2009, where he is currently Assistant Professor in the Department of Mathematics. His research



A. H. Ali is a lecture in Mathematics at University of Sulaimani. Her main research interests are in the areas of spline function, fractional differential equations, interpolation, Stability Analysis.